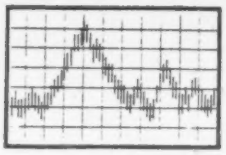
A5040-4



# OPEN INTEREST REPORT

OCTOBER 1990

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## OPEN INTEREST OF LAST TRADING DAY

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| | OCTOBER 1989 | OCTOBER 1990 | PERCENT CHANGE |
|---|---|---|---|
| Wheat | 52,932 | 56,504 | 6.75% |
| Corn | 196,773 | 222,927 | 13.29% |
| Oats | 11,135 | 15,072 | 35.36% |
| Soybeans | 97,478 | 127,123 | 30.41% |
| Soybean Oil | 64,536 | 81,249 | 25.90% |
| Soybean Meal | 60,334 | 74,705 | 23.82% |
| Silver (1,000 oz) | 8,614 | 11,774 | 36.68% |
| Gold (kilo) | 394 | 720 | 82.74% |
| Silver (5,000 oz) | 259 | 211 | -18.53% |
| Gold (100 oz) | 489 | 350 | -28.43% |
| T-Bonds | 331,284 | 294,392 | -11.14% |
| T-Notes (6 1/2-10 year) | 87,412 | 67,405 | -22.89% |
| T-Notes (5 Year) | 45,790 | 77,476 | 69.20% |
| T-Notes (2 Year) | | 6,651 | |
| MMI Maxi | 5,306 | 7,237 | 36.39% |
| Municipal Bond | 20,652 | 8,480 | -58.94% |
| Japanese Government Bonds | | 161 | |
| Mortgage Backed | 816 | 664 | -18.63% |
| 30 Day Interest | 2,969 | 5,795 | 95.18% |
| TOPIX | | 88 | |
| CBOE 250 Index | | 0 | |
| CHICAGO BD OF TRADE | 987,173 | 1,058,984 | 7.27% |
| Wheat | 25,144 | 28,103 | 11.77% |
| Grain Sorghum | 644 | 74 | -88.51% |
| Value Line Index | 1,216 | 1,282 | 5.43% |
| Mini Value Line | 97 | 193 | 98.97% |
| KANSAS CITY BD OF TRADE | 27,101 | 29,652 | 9.41% |
| Coffee "C" | 35,779 | 40,587 | 13.44% |
| Sugar #11 | 151,998 | 109,707 | -27.82% |
| Sugar #14 | 7,464 | 10,895 | 45.97% |
| Cocoa (10 M tons) | 48,808 | 48,661 | -0.30% |
| COFFEE SUGAR & COCOA | 244,049 | 209,850 | -14.01% |

| | OCTOBER 1989 | OCTOBER 1990 | PERCENT CHANGE |
|---|---|---|---|
| Wheat (1,000 bu) | 16,637 | 2,194 | -86.81% |
| Corn (1,000 bu) | 5,807 | 7,850 | 35.18% |
| Oats (1,000 bu) | 295 | 256 | -13.22% |
| Soybeans (1,000 bu) | 13,080 | 19,107 | 46.08% |
| Soybean Meal New | 332 | 350 | 5.42% |
| Live Cattle (20,000#) | 381 | 335 | -12.07% |
| Live Hogs (15,000#) | 1,298 | 593 | -54.31% |
| New York Silver | 1,747 | 1,148 | -34.29% |
| New York Gold | 102 | 514 | 403.92% |
| Platinum | 21 | 21 | 0.00% |
| T-Bonds ($50,000) | 12,558 | 12,821 | 2.09% |
| T-Bills ($500,000) | 111 | 48 | -56.76% |
| T-Notes | 0 | 0 | |
| British Pound | 239 | 200 | -16.32% |
| Swiss Franc | 410 | 255 | -37.80% |
| Deutschemark | 470 | 671 | 42.77% |
| Japanese Yen | 547 | 425 | -22.30% |
| Canadian Dollar | 93 | 127 | 36.56% |
| MIDAMERICA COMMODITY EX | 54,128 | 46,915 | -13.33% |
| Live Hogs (30,000#) | 31,531 | 24,673 | -21.75% |
| Pork Bellies (38,000#) | 13,668 | 8,177 | -40.17% |
| Live Cattle | 69,406 | 67,614 | -2.58% |
| Feeder Cattle | 9,434 | 9,089 | -3.66% |
| Lumber | 7,070 | 3,084 | -56.38% |
| T-Bills (90-day) | 34,165 | 56,490 | 65.34% |
| Eurodollar (3-month) | 611,340 | 704,107 | 15.17% |
| One Month LIBOR | | 5,396 | |
| Dollar/Pound Diff | 200 | 22 | -89.00% |
| Dollar/Mark Diff | 363 | 16 | -95.59% |
| Dollar/Yen Diff | 179 | 113 | -36.87% |
| British Pound | 22,915 | 34,086 | 48.75% |
| Canadian Dollar | 26,267 | 32,325 | 23.06% |
| Deutschemark | 84,374 | 63,324 | -24.95% |
| Japanese Yen | 55,646 | 77,323 | 38.96% |
| Swiss Franc | 39,110 | 41,346 | 5.72% |
| French Franc | 25 | 0 | -100.00% |
| Australian Dollar | 1,712 | 2,255 | 31.72% |
| Nikkei 225 | | 3,818 | |
| S&P 500 Index | 126,768 | 154,189 | 21.63% |
| CHICAGO MERCANTILE EX | 1,134,173 | 1,287,447 | 13.51% |
| Wheat (5,000 bu) | 11,390 | 11,362 | -0.25% |
| White Wheat (5,000 bu) | | 105 | |
| Oats | 2 | 2 | 0.00% |
| MINNEAPOLIS GRAIN EX | 11,392 | 11,469 | 0.68% |

| | OCTOBER 1989 | OCTOBER 1990 | PERCENT CHANGE |
|---|---|---|---|
| Silver (5,000 oz) | 88,762 | 89,414 | 0.73% |
| Gold (100 oz) | 151,142 | 114,534 | -24.22% |
| Aluminum | 96 | 1 | -98.96% |
| High Grade Copper | 29,982 | 36,574 | 21.99% |
| COMMODITY EXCHANGE | 269,982 | 240,523 | -10.91% |
| Cotton | 51,056 | 46,978 | -7.99% |
| Orange Juice, Fzn. Conc. | 6,904 | 5,987 | -13.28% |
| U.S. Dollar Index | 7,767 | 7,806 | 0.50% |
| European Currency Unit | 170 | 246 | 44.71% |
| 5 Year U.S. Treasury Note | 5,646 | 1,358 | -75.95% |
| 2 Year U.S. Treasury Note | 2,430 | 342 | -85.93% |
| NEW YORK COTTON EXCHANGE | 73,973 | 62,717 | -15.22% |
| NYSE Composite Index | 6,101 | 4,969 | -18.55% |
| Cmdty Rsrch Bureau Index | 1,809 | 1,323 | -26.87% |
| T-Bond (30 Year) | 541 | 5 | -99.08% |
| NEW YORK FUTURES EX | 8,451 | 6,297 | -25.49% |
| Palladium | 6,877 | 5,433 | -21.00% |
| Platinum | 18,262 | 17,140 | -6.14% |
| No. 2 Heating Oil, NY | 91,209 | 95,521 | 4.73% |
| Unleaded Reg Gas. NY | 54,758 | 56,721 | 3.58% |
| Crude Oil | 237,238 | 252,879 | 6.59% |
| Propane | 415 | 3,654 | 780.48% |
| Natural Gas | | 14,310 | |
| Residual Fuel Oil | 129 | 0 | -100.00% |
| NEW YORK MERCANTILE EX | 408,888 | 445,658 | 8.99% |
| Rice, Rough | 2,497 | 2,503 | 0.24% |
| CHICAGO RICE & COTTON EX | 2,497 | 2,503 | 0.24% |
| TOTAL | 3,221,807 | 3,402,015 | 5.59% |